

**LIST OF DELIVERABLE GILTS**  
**SHORT GILT CONTRACT ( 3 % COUPON) - PRICE FACTORS AND ACCRUED INTEREST**  
**DELIVERY MONTH: MAR-22**

<b>GILT</b>	<b>COUPON</b>	<b>REDEMPTION</b>	<b>PRICE</b>	<b>DAILY</b>	<b>INITIAL</b>	<b>MAR-22</b>
<b>ISIN* CODE</b>	<b>PERCENT</b>	<b>DATE</b>	<b>FACTOR</b>	<b>ACCRUED</b>	<b>ACCRUED</b>	<b>DELIVERY DAYS</b>
GB00B7Z53659	2.25 %	07/09/2023	0.9889641	6.215470	-43.508287	1234--7
				6.114130	-42.798913	8901--45678--12345--8901
GB00BMGR2791	0.125 %	31/01/2024	0.9467491	0.345304	9.668508	1234--78901--45678--12345--8901
GB00BFWFPL34	1.00 %	22/04/2024	0.9587823	2.747253	354.395604	1234--78901--45678--12345--8901
GB00BHBFH458	2.75 %	07/09/2024	0.9939870	7.596685	-53.176796	1234--7
				7.472826	-52.309783	8901--45678--12345--8901
GB00BLPK7110	0.25 %	31/01/2025	0.9236646	0.690608	19.337017	1234--78901--45678--12345--8901
GB0030880693	5.00 %	07/03/2025	1.0572791	13.812155	-96.685083	1234--7
				13.586957	-95.108696	8901--45678--12345--8901

Key: \*International Securities Identification Number  
Price Factor: price factor expressed as a fraction of par.  
Daily Accrued: accrued interest per day on £100000 face value.  
Initial Accrued: accrued interest on £100000 face value as of the last day of the month prior to the delivery month.  
Delivery Days: - = non business day.

Invoicing Amount:  $(1000 \times \text{EDSP} \times \text{Price Factor}) + \text{Initial Accrued} + (\text{Daily Accrued} \times \text{Delivery Day in Month})$

Gilts issued subsequent to publication of the Initial list and until ten business days prior to the First Notice Day that meet the contract standard will potentially be included in the final List of Deliverable Gilts.